ELSEVIER

Journal of Mathematical Economics 35 (2001) 581–582

JOURNAL OF Mathematical ECONOMICS

www.elsevier.com/locate/jmateco

Index

Alvarez, L.H.R. and R. Stenbacka, Adoption of uncertain multi-stage technology projects: a real options approach 71
Araujo, A. and H. Moreira, A general Lagrangian approach for non-concave moral hazard problems 17
Basak, S. and B. Croitoru, Non-linear taxation, tax-arbitrage and equilibrium asset prices 347
Bellamy, N., Wealth optimization in an incomplete market driven by a jump-diffusion process 259
Busch, L.-A. and Q. Wen, Negotiation games with unobservable mixed disagreement actions 563
Carlier, G., A general existence result for the principal-agent problem with adverse selection 129
Chiarolla, M.B. and U.G. Haussmann, Equilibrium in a stochastic model with consumption, wages and investment 311
Chr. Framstad, N., B. Øksendal and A. Sulem, Optimal consumption and portfolio in a jump diffusion market with proportional transaction costs 233
Croitoru, B., *see* Basak, S. 347
Cvitanić, J. and H. Wang, On optimal terminal wealth under transaction costs 223
Dokuchaev, N. and X. Yu Zhou, Optimal investment strategies with bounded risks, general utilities, and goal achieving 289
Florig, M., Hierarchic competitive equilibria 515
García-Lapresta, J.L. and B. Llamazares, Majority decisions based on difference of votes 463
Haimanko, O., Cost sharing: the nondifferentiable case 445
Haussmann, U.G., *see* Chiarolla, M.B. 311
Jouini, E., Arbitrage and control problems in finance. A presentation 167
Jouini, E., H. Kallal and C. Napp, Arbitrage and viability in securities markets with fixed trading costs 197
Kabanov, Yu.M. and Ch. Stricker, The Harrison–Pliska arbitrage pricing theorem under transaction costs 185
Kallal, H., *see* Jouini, E. 197
Kitagawa, A. and A. Shibata, Long gestation in an overlapping generations economy: endogenous cycles and indeterminacy of equilibria 99
Konishi, H., T. Quint and J. Wako, On the Shapley–Scarf economy: the case of multiple types of indivisible goods 1
Øksendal, B., *see* Chr. Framstad, N. 233
Llamazares, B., *see* García-Lapresta, J.L. 463
Menezes, F.M., P.K. Monteiro and A. Temimi, Private provision of discrete public goods with incomplete information 493
Momi, T., Non-existence of equilibrium in an incomplete stock market economy 41
Monteiro, P.K., *see* Menezes, F.M. 493
Moreira, H., *see* Araujo, A. 17
Napp, C., Pricing issues with investment flows. Applications to market models with frictions 383
Napp, C., *see* Jouini, E. 197
Orrillo, J., Default and exogenous collateral in incomplete markets with a continuum of states 151
Quint, T., *see* Konishi, H. 1
Safra, Z. and U. Segal, Rank-dependent preferences without ranking axioms 547
Schmidt, U. and H. Zank, A new axiomatization of rank-dependent expected utility with tradeoff consistency for equally likely outcomes 483

Elsevier Science B.V.
PII: S0304-4068(01)00069-6

Segal, U., *see* Safra, Z. 547
Shibata, A., *see* Kitagawa, A. 99
Stenbacka, R., *see* Alvarez, L.H.R. 71
Stricker, Ch., *see* Kabanov, Yu.M. 185
Sulem, A., *see* Chr. Framstad, N. 233
Tanaka, Y., Profitability of price and quantity strategies in an oligopoly 409
Tatamitani, Y., Implementation by self-relevant mechanisms 427
Temimi, A., *see* Menezes, F.M. 493
Tvede, M., Strong optimality in OG economies: convergence 419
Wako, J., *see* Konishi, H. 1
Wang, H., *see* Cvitanić, J. 223
Wen, Q., *see* Busch, L.-A. 563
Yu Zhou, X., *see* Dokuchaev, N. 289
Zank, H., *see* Schmidt, U. 483